

SECURITIES TRANSACTION SUMMARY  
SUMMARY TO THE MONTHLY REPORT  
PURCHASES AND SALES FOR THE PERIOD 01/01/12 THRU 01/31/12

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR JANUARY 31, 2012 PURSUANT TO CHAPTER 270, P.L. 1950, AS AMENDED AND SUPPLEMENTED.

All purchases, sales, foreign and derivative transactions are reported at current market value in US dollars at the time of the transaction. All details of the summary information reported below are contained in the full detail reports found on the DOI website.

	Purchases	Sales/Redemptions/Maturities
<b><u>Domestic Equities</u></b>	\$741,270,767.68	\$1,036,501,354.30
<b><u>Domestic Fixed Income/ Bank Loan Funds</u></b>		
Fixed Income	295,839,090	993,944,012.87
Tips	404,250,942.39	0
High Yield	124,580,842.81	102,913,376.52
Bank Loan Funds	0	0
<b><u>Derivative Transactions</u></b>		
Options/Futures	175,541,225	132,606,465.81
<b><u>International Equities/Fixed Income</u></b>		
Developed Markets	808,506,868.45	360,734,003.40
Emerging Markets	253,455,959.66	363,925,505.64
<b><u>Foreign Currency Transactions</u></b>	138,210,570.53	225,516,625
<b><u>Alternative Investments</u></b>		
Private Equity	127,870,157.96	33,615,146.56
Real Estate	44,557,974.97	2,202,560.84
Hedge Funds	103,138,967.92	18,138,967.62
Commodities/Real Assets	90,907,650.07	117,890,598.24
<b><u>Non Pension Funds*</u></b>	28,277,737.11	29,337,709.48
<b><u>CMF</u></b>	3,750,693,474.61	3,373,763,846.04
<b><u>TOTAL</u></b>	<b>\$7,087,102,229.16</b>	<b>\$6,791,090,172.32</b>

\*DCP, NJBEST, SACT, Trustees, NJ Cultural Trust, and State Lottery Purchases and Sales.